Lattice Boltzmann models based on Gauss quadratures

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Boltzmann Equation

• Evolution equation of the one-particle distribution function $f \equiv f(\mathbf{x}, \mathbf{p})$

 $\partial_t f + \frac{1}{m} p_\alpha \partial_\alpha f = J[f], \qquad J \text{ describes inter-particle collisions}$

• Hydrodynamic moments give macroscopic quantities:

number density:

$$n = \int d^{3}pf,$$
velocity:

$$\mathbf{u} = \frac{1}{nm} \int d^{3}pf \,\mathbf{p},$$
temperature:

$$T = \frac{1}{3nm} \int d^{3}pf \,\xi^{2}, \quad (\xi = \mathbf{p} - m\mathbf{u}),$$
heat flux:

$$\mathbf{q} = \frac{1}{2m^{2}} \int d^{3}pf \,\xi^{2} \,\xi.$$

• Single relaxation collision term:

$$J[f] = -\frac{1}{\tau} [f - g], \qquad \tau = \frac{Kn}{n}$$
 is the relaxation time.

- *f* is relaxing towards *g*
- Shakhov collision model:

$$g = f^{(\text{eq})} \left\{ 1 + \frac{1 - \Pr}{nT^2} \left[\frac{\xi^2}{(D+2)mT} - 1 \right] \boldsymbol{\xi} \cdot \mathbf{q} \right\}, \qquad \mathbf{q} \text{ is the heat flux.}$$

- Pr = 2/3 for an ideal gas
- The BGK model $g = f^{(eq)}$ is recovered when Pr = 1.
- $f^{(eq)}$ is the Maxwell-Boltzmann distribution function:

$$f^{(\text{eq})} = \frac{n}{(2\pi mT)^{D/2}} \exp\left(-\frac{\xi^2}{2mT}\right) \qquad (\xi = \mathbf{p} - m\mathbf{u})$$

Macroscopic quantities and moments of $f^{(eq)}$

• Chapman-Enskog expansion gives *f* in terms of *f*^(eq):

$$f = f^{(eq)} + Knf^{(1)} + Kn^2f^{(2)} + \dots,$$

$$\partial_t = \partial_{t_0} + Kn \partial_{t_1} + Kn^2 \partial_{t_2} + \dots,$$

$$\tau = Kn \times \frac{\tau}{Kn}.$$

• From
$$\partial_t f + \frac{\mathbf{p}}{m} \nabla f = -\frac{1}{\tau} (f - g)$$
:

$$f^{(0)} = g^{(0)}, \qquad f^{(1)} = g^{(1)} - \frac{\tau}{\mathrm{Kn}} \left(\partial_{t_0} + \frac{\mathbf{p}}{m} \nabla\right) f^{(0)}, \qquad \text{etc.}$$

• The recovery of the energy equation at Navier-Stokes-Fourier level requires moments of $f^{(eq)}$ of order 4 for BGK ($g^{(0)} = f^{(eq)}, g^{(1)} = 0$) and of order 6 for Shakhov.

Boundary conditions for the distribution function

Due to the particle – wall interaction, reflected particles carry some information that belongs to the wall.



bounce back



specular reflection



diffuse reflection

diffuse reflection the distribution function of *reflected* particles is identical to the Maxwellian distribution function $f^{(eq)}(\mathbf{u}_{wall}, T_{wall})$ microfluidics $Kn = \lambda/L$ is non-negligible \Rightarrow velocity slip u_{slip} \Rightarrow temperature jump T_i

 \Rightarrow temperature jump T_{jump}

Diffuse reflection boundary conditions

The evolution eq. gives the outgoing/incoming fluxes $\mathcal{F}_{kji\alpha}^{out}(\mathbf{x}, t)$ and $\mathcal{F}_{kji\alpha}^{in}(\mathbf{x}, t)$:

$$\begin{aligned} f_{kji}(\mathbf{x},t+\delta t) &= f_{kji}(\mathbf{x},t) - \sum_{\alpha} \frac{p_{kji\alpha}}{m} \frac{\delta t}{\delta s} \left[\mathcal{F}_{kji\alpha}^{out}(\mathbf{x},t) - \mathcal{F}_{kji\alpha}^{in}(\mathbf{x},t) \right] \\ &- \frac{\delta t}{\tau} \left\{ f_{kji}(\mathbf{x},t) - f_{kji}^{(\text{eq})}(\mathbf{x},t) \left[1 + S_{kji}(\mathbf{x},t) \right] \right\} \end{aligned}$$

The incoming flux on the boundary is given by:

$$\mathcal{F}_{kji\alpha}^{in}(\mathbf{x}_b,t) = -f^{(eq)}(n_w,u_w,T_w)p_{kji\alpha} = -n_w F_k(T_w)E_{kji}(\mathbf{u}_w,T_w)p_{kji\alpha},$$

with n_w computed using half-space integrals

$$n_{w} = \frac{\int_{\mathbf{p}\cdot\boldsymbol{\chi}>0} f(\mathbf{x}_{w},t)\mathbf{p}\cdot\boldsymbol{\chi} d^{D}p}{(\beta_{w}/\pi)^{D/2} \int_{\mathbf{p}\cdot\boldsymbol{\chi}<0} e^{-\beta_{w}(\mathbf{p}-m\mathbf{u}_{w})^{2}}\mathbf{p}\cdot\boldsymbol{\chi} d^{D}p} = -\frac{\sum_{p_{kji\alpha}>0} \mathcal{F}_{kji\alpha}^{out}(\mathbf{x}_{b},t)}{\sum_{p_{kji\alpha}<0} F_{k}(T_{w})E_{kji}(\mathbf{u}_{w},T_{w})p_{kji\alpha}}$$

Ansumali and Karlin, Physical Review E 66 (2002) 026311; Meng and Zhang, Physical Review E 83 (2011) 036704

Application: Couette flow

- flow between parallel plates moving along the *y* axis
- $x_t = -x_b = 0.5$
- Velocity of plates: $u_t = -u_b = 0.42$
- Temperature of plates: $T_b = T_t = 1.0$
- Number of nodes: $n_x = 100$, $n_y = n_z = 2$
- Lattice spacing: $\delta s = 1/100$
- Time step: $\delta t = 10^{-4}$
- Periodic boundary conditions on the *y* and *z* axes
- Diffuse reflection boundary conditions on the *x* axis
- *MCD* flux limiter scheme for $p_{\alpha}\partial_{\alpha}$



Simulations done using PETSc 3.1 at:

- NANOSIM cluster collaboration with Prof. Daniel Vizman, West University of Timişoara, Romania
- IBM-SP6, CINECA collaboration with Prof. Giuseppe Gonnella, University of Bari, Italy
- MATRIX system, CASPUR collaboration with dr. Antonio Lamura, IAC-CNR, Section of Bari, Italy
- BlueGene cluster collaboration with Prof. Daniela Petcu, West University of Timişoara, Romania

Cartesian and spherical coordinates: HLB and SLB

- The accuracy of LB models is given by the moments of *f*^(eq) that they recover.
- The Hermite $HLB(N; Q_x, Q_y, Q_z)$ models use the Cartesian coordinates:

$$\int_{-\infty}^{\infty} dp_{\alpha} f^{(\text{eq})}(p_{\alpha}) p_{\alpha}^{n_{\alpha}} \to \sum_{k=1}^{Q_{\alpha}} f^{(\text{eq})}(p_{\alpha,k}) p_{\alpha,k}^{n_{\alpha}}.$$

• The spherical *SLB*(*N*; *K*, *L*, *M*) models use quadratures along:

The azimuth:
$$\int_{0}^{2\pi} d\varphi f^{(\text{eq})} P_n(p,\theta,\varphi) = \sum_{i=1}^{M} \frac{2\pi}{M} f_i^{(\text{eq})} P_n(p,\theta,\varphi_i),$$

The elevation:
$$\int_{-1}^{1} d\cos\theta f_i^{(\text{eq})} P_n(p,\theta,\varphi_i) = \sum_{j=1}^{Q} w_j^P f_{ji}^{(\text{eq})} P_n(p,\theta_j,\varphi_i),$$

The magnitude
$$p: \int_0^\infty p^2 dp f_{ji}^{(eq)} P_n(p, \theta_j, \varphi_i) = \sum_{k=1}^K w_k^L e^{p_k^2} f_{kji}^{(eq)} P_n(p_k, \theta_j, \varphi_i).$$

X.Shan, X.-F.Yuan and H.Chen, J. Fluid Mech. (2006), **550**, 413–441 V.E.Ambruş and V.Sofonea, Phys.Rev.E (2012), **86**, 016708

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LB models based on Gauss quadratures

Performance of HLB and SLB models



- *HLB* and *SLB* do not recover exactly half-space integrals.
- High order quadratures are needed to get accurate results for $Kn \gtrsim 0.1$.
- Large velocity sets increase computational costs ⇒ poor numerical stability.

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Exact recovery of half-space integrals

- Strategy: use an integration method which explicitly deals with half-moments
- Solution: split the 3*D* momentum space into octants:

$$\int d^3 p \, g(\mathbf{p}) = \int_0^\infty dp_x \int_0^\infty dp_y \int_0^\infty dp_z \left[g(+,+,+) + g(+,+,-) + \dots \right],$$
$$g(+,-,-) \equiv g(p_x,-p_y,-p_z), \text{ etc.}$$

The integration domain [0,∞) is amenable to the Gauss-Laguerre quadrature method (2Q_α > n):

$$\int_0^\infty dp_\alpha \, e^{-p_\alpha} P_n(p_\alpha) = \sum_{k=1}^{Q_\alpha} w_{\alpha,k} P_n(p_{\alpha,k})$$

• Now integrals over octants are exactly recovered, giving an accurate implementation of diffuse reflection boundary conditions

V. E. Ambruş and V. Sofonea, paper in preparation

Construction of LLB: expansion of $f^{(eq)}$

• The distribution function is split into $f^{\pm} = f(\pm |p_{\alpha}|)$:

$$\int_{-\infty}^{\infty} dp_{\alpha} f(p_{\alpha}) P_n(p_{\alpha}) = \sum_{k=1}^{Q_{\alpha}} w_{\alpha,k} e^{p_{\alpha,k}} \left[f^+(p_{\alpha,k}) P_n(p_{\alpha,k}) + f^-(p_{\alpha,k}) P_n(-p_{\alpha,k}) \right]$$

• The equilibrium distribution function in LLB models is factorized as:

$$f^{(\text{eq})} = ng_x g_y g_z, \qquad g_\alpha(p_\alpha; u_\alpha, T) = \sqrt{\frac{1}{2\pi mT}} \exp\left[-\frac{(p_\alpha - mu_\alpha)^2}{2mT}\right]$$

• g_{α} can be expanded with respect to the Laguerre polynomials:

$$g_{\alpha} = e^{-|p_{\alpha}|} \sum_{\ell=0}^{Q_{\alpha}-1} \mathcal{G}_{\alpha,\ell}(u_{\alpha},T) L_{\ell}(|p_{\alpha}|),$$
$$\mathcal{G}_{\alpha,\ell} = \frac{1}{2} \sum_{s=0}^{\ell} \frac{(-1)^{s}}{s!} {\ell \choose s} \left(\frac{mT}{2}\right)^{\frac{s}{2}} \left[(1 + \operatorname{erf}\zeta_{\alpha}) P_{s}(\zeta_{\alpha}) + \frac{2}{\sqrt{\pi}} e^{-\zeta_{\alpha}^{2}} P_{s}^{*}(\zeta_{\alpha}) \right],$$

where $P_s(\zeta_{\alpha})$ and $P_s^*(\zeta_{\alpha})$ are polynomials of order s in $\zeta_{\alpha} = u_{\alpha} \sqrt{\frac{m}{2T}}$.

E. P. Gross, E. A. Jackson and S. Ziering, Annals of Physics, 1, 141-167 (1957)

Discretisation of the momentum space

• The Gauss-Laguerre quadrature gives:

$$\int_{-\infty}^{\infty} dp_{\alpha} f(p_{\alpha}) P_n(p_{\alpha}) \to \sum_{k=1}^{Q_{\alpha}} e^{p_{\alpha,k}} w_{\alpha,k} [f(p_{\alpha,k}) P_n(p_{\alpha,k}) + f(-p_{\alpha,k}) P_n(-p_{\alpha,k})]$$

Discretisation of the momentum space

• The Gauss-Laguerre quadrature gives:

$$\int_{-\infty}^{\infty} dp_{\alpha} f(p_{\alpha}) P_n(p_{\alpha}) \to \sum_{k=1}^{2Q_{\alpha}} e^{|p_{\alpha,k}|} w_{\alpha,k} f(p_{\alpha,k}) P_n(p_{\alpha,k})$$

• The velocity set and quadrature weights are given by:

$$p_{\alpha,k} = \begin{cases} k' \text{th root of } L_{Q_{\alpha}} & k \leq Q_{\alpha}, \\ -p_{\alpha,k-Q_{\alpha}} & k > Q_{\alpha} \end{cases}, \qquad w_{\alpha,k} = \frac{|p_{\alpha,k}|}{(Q_{\alpha}+1)^2 \left[L_{Q_{\alpha}+1}(|p_{\alpha,k}|) \right]^2}.$$

• Defining $g_{\alpha,k} = w_{\alpha,k}e^{-|p_{\alpha,k}|}g_{\alpha}(p_{\alpha,k})$, the moments of *f* are replaced by:

$$\int d^3pf P_n(\mathbf{p}) \rightarrow \sum_{i=1}^{2Q_x} \sum_{j=1}^{2Q_y} \sum_{k=1}^{2Q_z} f_{ijk} P_n(\mathbf{p}_{ijk}), \qquad f_{ijk} = ng_{x,i}g_{y,j}g_{z,k}.$$

• The Gauss quadrature rules require $Q_{\alpha} > N \Rightarrow 8(N + 1)^3$ momentum vectors required for *N*'th order accuracy.

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LLBN vs SLB: Numeric results for Couette flow at Kn=0.5



$$(u_{walls}=\pm 0.42$$
 , $T_{walls}=1.0$, $\delta s=1/100$, $\delta t=10^{-5}$, $Kn=0.5$)

Large Kn explorations using LLBN



- At high Kn, BGK and Shakhov behave similarly
- The balistic regime is accurately captured, even for temperature differences of order $T_{\text{right}} T_{\text{left}} \sim 10$.

$$(u_{walls}=\pm 0.42$$
 , $T_{walls}=1.0$, $\delta s=1/100$, $\delta t=10^{-5}$, $Q_x=21$)

- The Laguerre (LLB) models exactly recover half-space moments of *f*^(eq), which are crucial for the implementation of diffuse reflection boundary conditions.
- The LLB models in Couette flow are stable at large Kn (up to 10⁹) and accurately capture the Balistic regime.
- The LLB models are stable in systems with large temperature differences (differences up to 10 tested).